

CALIFORNIA HOUSING FINANCE AGENCY
MORTGAGE BACKED SECURITIES
as of December 31, 2013

Series Name	Type of Funds	Pass-thru Rate	Yield to Series	Mortgage Rate	Type of Securities	Pool #	CUSIP #	Settlement Date	Maturity Date	Remaining Term	MBS Term	Outstanding Principal Amount of Mortgage Backed Securities at December 31, 2013
Home Mortgage Revenue Bonds (HMRB):												
HMRB 1999 ABCD/2000 Series FGH	Bond Reserve	6.000%	6.000%	6.500%	GNMA	507843	36211BEQ3	1-Apr-1999	15-Jun-2028	174	356	41,782
HMRB 1999 KLM/2000 Series FGH	Bond Reserve	6.500%	6.500%	7.000%	GNMA	571160	36200SQM5	1-Sep-2001	15-May-2030	197	349	37,007
HMRB 2000 Series FGH	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872225	31409JA26	1-Jul-2007	1-Aug-2037	283	366	366,347
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	872226	31409JA34	1-Jul-2007	1-Aug-2037	283	366	192,116
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949147	31413L5GO	1-Aug-2007	1-Aug-2037	283	365	271,871
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	987166	31415RTX2	1-Oct-2008	1-Oct-2038	297	365	968,751
	Bond Reserve	6.250%	6.250%	6.750%	GNMA	571158	36200SQK9	1-Sep-2001	15-Jul-2031	211	364	128,652
												1,927,737
HMRB 2000 Series LMN	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872204	31409JAD2	1-Feb-2007	1-Feb-2037	277	365	710,536
	Bond Reserve	6.250%	6.250%	6.750%	GNMA	600921	36200GSJ6	1-Nov-2002	20-Aug-2032	224	363	18,553
												729,089
HMRB 2000 Series TUV	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	349	426	27,709
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	349	426	4,263
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	349	426	6,423
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	349	426	82,866
	Program	6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	348	425	5,441
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	349	426	3,241
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	345	422	2,047
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872212	31409JAM2	1-May-2007	1-May-2037	280	365	368,670
	Bond Reserve	5.250%	5.250%	5.750%	GNMA	600916	36200GSD9	1-Nov-2002	20-Aug-2032	224	363	326,358
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	350	423	100,923
												927,940
HMRB 2000 Series X2YZ	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872207	31409JAG5	1-Mar-2007	1-Mar-2037	278	365	710,896
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872208	31409JAH3	1-Apr-2007	1-Apr-2037	279	365	509,013
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872220	31409JAV2	1-Jun-2007	1-Jun-2037	281	365	95,915
	Bond Reserve	5.500%	5.500%	6.000%	GNMA	600929	36200GSS6	1-Nov-2002	20-Sep-2032	225	364	73,622
												1,389,446
HMRB 2001 Series ABCD	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872205	31409JAE0	1-Mar-2007	1-Mar-2037	278	365	352,685
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872212	31409JAM2	1-May-2007	1-May-2037	280	365	510,656
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872215	31409JAO3	1-May-2007	1-May-2037	280	365	31,321
	Bond Reserve	6.000%	6.000%	6.500%	GNMA	600919	36200GSG2	1-Nov-2002	20-Jul-2032	223	362	68,229
												962,891
HMRB 2001 Series EFG	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	349	426	47,817
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	349	426	7,357
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	349	426	11,084
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	349	426	143,001
	Program	6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	348	425	9,390
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	349	426	5,593
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	345	422	3,532
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872199	31409H7L2	1-Jan-2007	1-Jan-2037	276	365	484,428
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872216	31409JAR1	1-Jun-2007	1-Jun-2037	281	365	165,872
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	600917	36200GSE7	1-Nov-2002	20-Jun-2032	222	361	103,932
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	350	423	174,163
												1,156,170
HMRB 2001 Series HIJK	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872192	31409H7D0	1-Oct-2006	1-Oct-2036	273	365	616,683
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872216	31409JAR1	1-Jun-2007	1-Jun-2037	281	365	421,589
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	600918	36200GSF4	1-Nov-2002	20-Aug-2032	224	363	187,379
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	1-Mar-2008	1-Mar-2043	350	426	790,540
												2,016,191
HMRB 2001 Series LMNO	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	349	426	22,097
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	349	426	3,400
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	349	426	5,122
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	349	426	66,082
	Program	6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	348	425	4,339
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	349	426	2,584
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	345	422	1,632
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872198	31409H7K4	1-Dec-2006	1-Jan-2037	276	366	351,086
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872211	31409JAL4	1-Apr-2007	1-Apr-2037	279	365	104,301
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	987166	31415RTX2	1-Oct-2008	1-Oct-2038	297	365	721,042
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	1-Mar-2008	1-Mar-2043	350	426	171,274
	Bond Reserve	6.000%	6.000%	6.500%	GNMA	600920	36200GSH0	1-Nov-2002	20-Jul-2032	223	362	186,536
												1,639,494
HMRB 2001 Series QRS	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	349	426	40,267
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	349	426	6,196
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	349	426	9,333
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	349	426	120,422
	Program	6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	348	425	7,908
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	349	426	4,710
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	345	422	2,974
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872201	31409JAA8	1-Feb-2007	1-Feb-2037	277	365	230,737
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872227	31409JA42	1-Aug-2007	1-Aug-2037	283	365	174,506
	Bond Reserve	5.250%	5.250%	5.750%	GNMA	600928	36200GSR8	1-Nov-2002	20-Aug-2032	224	363	373,448
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	350	423	146,663
												1,117,164
HMRB 2001 Series TUV	Bond Reserve	2.500%	2.500%	3.000%	FNMA	742261	31402YTS3	29-Aug-2003	25-Jul-2033	235	364	124,455
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	742284	31402YUH5	31-Mar-2004	25-Mar-2034	243	365	245,677
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	791684	31405KRD5	22-Sep-2004	25-Oct-2034	250	366	208,023
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	650392	31390MRM8	31-Oct-2003	25-Oct-2033	238	365	138,312
	Bond Reserve	3.750%	3.750%	4.250%	FNMA	742256	31402YTM6	30-Sep-2003	25-Aug-2033	236	364	165,407
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	AA6994	31416QXY6	1-May-2009	1-Mar-2039	302	363	175,174
												1,057,049
HMRB 2002 Series ABC	Bond Reserve	2.500%	2.500%	3.000%	FNMA	791697	31405KRS2	29-Dec-2004	1-Oct-2034	249	362	189,127

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Home Mortgage Revenue Bonds (HMRB):												
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	791706	31405KR37	16-Feb-2005	1-Feb-2035	253	365	272,351
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	791714	31405KSB8	29-Apr-2005	1-May-2034	244	353	669,836
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	791720	31405KSH5	23-Jun-2005	1-May-2035	256	363	253,821
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872220	31409JAV2	1-Jan-2007	1-Jan-2037	276	365	289,242
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	971028	31414NHD9	13-Jan-2009	1-Dec-2038	299	364	311,326
												1,985,703
HMRB 2002 Series DEFG	Bond Reserve	2.500%	2.500%	3.000%	FNMA	837055	31407P5Q7	29-Dec-2004	1-Oct-2033	237	350	669,882
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	837065	31407P6A1	29-Dec-2004	1-Oct-2033	237	350	1,009,778
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872196	31409H7H1	1-Dec-2006	1-Dec-2036	275	365	652,423
												2,332,082
HMRB 2002 Series HJK	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872185	31409H6W9	1-Jul-2006	1-Jul-2036	270	365	239,660
HMRB 2002 Series LMN	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872180	31409H6R0	16-Jun-2006	1-Jun-2036	269	365	781,562
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872215	31409JQA3	1-May-2007	1-May-2037	280	365	211,902
												993,464
HMRB 2002 Series OPQR	Bond Reserve	2.500%	2.500%	3.000%	FNMA	837069	31407P6E3	29-Dec-2004	1-Oct-2033	237	350	677,057
HMRB 2003 Series BCD	Bond Reserve	2.500%	2.500%	3.000%	FNMA	837072	31407P6H6	17-Apr-2006	1-Apr-2036	267	365	295,164
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872211	31409JAL4	1-Apr-2007	1-Apr-2037	279	365	213,596
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	970978	31414NFT6	1-Apr-2007	1-Nov-2038	298	385	49,481
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	AA6952	31416QWN1	1-May-2009	1-Mar-2039	302	363	52,017
												610,258
HMRB 2003 Series EFG	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872190	31409H7B4	1-Sep-2006	1-Sep-2036	272	365	211,882
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872215	31409JQA3	1-May-2007	1-May-2037	280	365	70,072
												281,954
HMRB 2003 Series HI	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	349	426	2,141
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	349	426	330
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	349	426	497
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	349	426	6,403
	Program	6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	348	425	420
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	349	426	250
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	345	422	158
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949169	31413L6E4	31-Jan-2008	31-Jan-2037	277	353	204,690
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	350	423	7,799
												222,688
HMRB 2004 Series DEF	Bond Reserve	3.500%	3.500%	4.000%	FNMA	AA2708	31416LAJ5	1-Feb-2009	1-Feb-2039	301	365	869,183
HMRB 2006 Series GHI	Bond Reserve	6.250%	6.250%	7.200%	FNMA	381828	31377ND97	1-Jul-2009	1-May-2029	184	241	1,037,419
HMRB 2007 Series ABC	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949160	31413L5V7	1-Jan-2008	1-Dec-2042	347	425	1,700,294
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949170	31413L6F1	1-Jan-2008	1-Dec-2042	347	425	1,030,261
												2,730,555
HMRB 2007 Series FGH	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969261	31414LJE9	1-Apr-2008	1-Apr-2038	291	365	729,278
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969279	31414LY5	1-Aug-2008	1-Aug-2038	295	365	1,243,488
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	978161	31415RTS3	1-Sep-2008	1-Sep-2038	296	365	2,840,910
												4,813,677
HMRB 2007 Series IJK	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	349	426	34,128
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	349	426	5,251
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	349	426	7,911
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	349	426	102,063
	Program	6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	348	425	6,702
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	349	426	3,992
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	345	422	2,521
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949160	31413L5V7	1-Oct-2007	1-Nov-2037	286	366	169,069
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949164	31413L5Z8	1-Nov-2007	1-Nov-2037	286	365	582,932
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949169	31413L6E4	31-Jan-2008	31-Jan-2037	277	353	177,155
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	971085	31414NJ62	1-Feb-2009	1-Jan-2039	300	364	694,601
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	971107	31414NKU7	1-Feb-2009	1-Jan-2039	300	364	284,067
	Bond Reserve	5.062%	5.062%	5.500%	FNMA	971116	31414NK52	1-Mar-2009	1-Feb-2039	301	364	87,715
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	350	423	124,303
												2,682,407
HMRB 2007 Series LMN	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	349	426	83,001
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	349	426	12,770
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	349	426	19,239
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	349	426	248,220
	Program	6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	348	425	16,300
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	349	426	9,708
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	345	422	6,130
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949168	31413L6D6	1-Sep-2007	1-Sep-2037	284	365	770,767
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949169	31413L6E4	1-Oct-2007	1-Oct-2037	285	365	630,325
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969254	31414LH76	1-Feb-2008	1-Feb-2038	289	365	1,610,383
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969257	31414LJA7	1-Feb-2008	1-Mar-2038	290	366	271,296
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	350	423	302,310
												3,980,449
HMRB 2008 Series ABC	Program	3.250%	0.000%	3.750%	GNMA	762690	36176DC35	7-Mar-2011	15-Jan-2041	325	364	84,485
	Program	3.375%	0.000%	3.875%	GNMA	759281	36230UJ26	16-Feb-2011	15-Feb-2041	326	365	1,042,129
	Program	3.375%	0.000%	3.875%	GNMA	759378	36230UM30	1-Jan-2011	15-Dec-2040	324	365	101,412
	Program	3.375%	0.000%	3.875%	GNMA	759423	36230UPG8	13-Jan-2011	15-Jan-2041	325	365	414,436
	Program	3.375%	0.000%	3.875%	GNMA	759557	36230UTN9	8-Feb-2011	15-Jan-2041	325	364	446,719
	Program	3.375%	0.000%	3.875%	GNMA	759559	36230UTQ2	8-Feb-2011	15-Dec-2040	324	365	67,655
	Program	3.375%	0.000%	3.875%	GNMA	762681	36176DCS0	3-Mar-2011	15-Feb-2041	326	365	619,556
	Program	3.375%	0.000%	3.875%	GNMA	762692	36176DCS0	3-Mar-2011	15-Feb-2041	326	365	65,294
	Program	3.375%	0.000%	3.875%	GNMA	762763	36176DFC2	22-Mar-2011	15-Feb-2041	326	364	1,122,184
	Program	3.375%	0.000%	3.875%	GNMA	762774	36176DFP3	22-Mar-2011	15-Feb-2041	326	364	73,686

CALIFORNIA HOUSING FINANCE AGENCY
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as of December 31, 2013

Series Name	Type of Funds	Pass-thru Rate	Yield to Series	Mortgage Rate	Type of Securities	Pool #	CUSIP #	Settlement Date	Maturity Date	Remaining Term	MBS Term	Outstanding Principal Amount of Mortgage Backed Securities at December 31, 2013
Home Mortgage Revenue Bonds (HMRB):												
Program		3.375%	0.000%	3.875%	GNMA	762934	36176DLP6	30-Mar-2011	15-Apr-2041	328	366	69,589
Program		3.375%	0.000%	3.875%	GNMA	762990	36176DNF6	14-Apr-2011	15-May-2041	329	366	50,874
Program		3.375%	0.000%	3.875%	GNMA	763167	36176DTY9	5-May-2011	15-Feb-2041	326	363	62,137
Program		3.375%	0.000%	3.875%	GNMA	763284	36176DXM0	26-May-2011	15-Mar-2041	327	363	37,647
Program		3.500%	0.000%	4.000%	GNMA	759558	36230UTP4	8-Feb-2011	15-Dec-2040	324	363	36,368
Program		3.500%	0.000%	4.000%	GNMA	762684	36176DCV3	3-Mar-2011	15-Jan-2041	325	364	8,145
Program		3.500%	0.000%	4.000%	GNMA	762691	36176DC43	3-Mar-2011	15-Feb-2041	326	365	267,478
Program		3.500%	0.000%	4.000%	GNMA	762764	36176DFD0	22-Mar-2011	15-Feb-2041	326	364	446,001
Program		3.500%	0.000%	4.000%	GNMA	762773	36176DFN8	22-Mar-2011	15-Mar-2041	327	365	65,634
Program		3.500%	0.000%	4.000%	GNMA	762935	36176DLQ4	30-Mar-2011	15-Mar-2041	327	365	222,798
Program		3.500%	0.000%	4.000%	GNMA	762967	36176DMQ3	5-Apr-2011	15-Mar-2041	327	365	139,180
Program		3.500%	0.000%	4.000%	GNMA	763059	36176DQL0	28-Apr-2011	15-Apr-2041	328	365	116,742
Program		3.500%	0.000%	4.000%	GNMA	763168	36176DTZ6	5-May-2011	15-Mar-2041	327	364	86,695
Program		3.500%	0.000%	4.000%	GNMA	763169	36176DTZ9	5-May-2011	15-Apr-2041	328	365	79,044
Program		3.500%	0.000%	4.000%	GNMA	763211	36176DVC4	17-May-2011	15-Apr-2041	328	364	22,368
Program		3.500%	0.000%	4.000%	GNMA	763285	36176DXN8	26-May-2011	15-Apr-2041	328	364	14,088
Program		3.500%	0.000%	4.000%	GNMA	763367	36176DZ89	26-May-2011	15-May-2041	329	365	23,300
Program		3.500%	0.000%	4.000%	GNMA	770692	36176M7D9	7-Jun-2011	15-May-2041	329	365	36,239
Program		3.500%	0.000%	4.000%	GNMA	770701	36176NAA9	16-Jun-2011	15-Apr-2041	328	363	121,392
Program		3.500%	0.000%	4.000%	GNMA	770703	36176NAC5	16-Jun-2011	15-May-2041	329	364	43,346
Program		3.500%	0.000%	4.000%	GNMA	770866	36176NFF3	28-Jun-2011	15-May-2041	329	364	16,865
Program		3.500%	0.000%	4.000%	GNMA	770883	36176NFX2	29-Jun-2011	15-Feb-2041	326	361	10,197
Program		3.625%	0.000%	4.125%	GNMA	762765	36176DFE8	22-Mar-2011	15-Mar-2041	327	365	459,684
Program		3.625%	0.000%	4.125%	GNMA	762800	36176DGH0	22-Mar-2011	15-Feb-2041	326	364	18,696
Program		3.625%	0.000%	4.125%	GNMA	762936	36176DLR2	30-Mar-2011	15-Mar-2041	327	365	313,290
Program		3.625%	0.000%	4.125%	GNMA	762968	36176DMR1	5-Apr-2011	15-Apr-2041	328	366	445,755
Program		3.625%	0.000%	4.125%	GNMA	762992	36176DNH2	14-Apr-2011	15-Apr-2041	328	365	208,444
Program		3.625%	0.000%	4.125%	GNMA	763061	36176DQH6	28-Apr-2011	15-Apr-2041	328	365	241,601
Program		3.625%	0.000%	4.125%	GNMA	763170	36176DT37	5-May-2011	15-Apr-2041	328	365	1,292,425
Program		3.625%	0.000%	4.125%	GNMA	763212	36176DVD2	17-May-2011	15-Mar-2041	327	363	24,302
Program		3.625%	0.000%	4.125%	GNMA	763213	36176DVE0	17-May-2011	15-Apr-2041	328	364	961,939
Program		3.625%	0.000%	4.125%	GNMA	763286	36176DXP3	26-May-2011	15-May-2041	329	365	852,968
Program		3.625%	0.000%	4.125%	GNMA	763287	36176DXQ1	26-May-2011	15-Apr-2041	328	364	19,473
Program		3.625%	0.000%	4.125%	GNMA	763368	36176DZ97	26-May-2011	15-May-2041	329	365	341,611
Program		3.625%	0.000%	4.125%	GNMA	770695	36176M7G2	7-Jun-2011	15-May-2041	329	365	311,076
Program		3.625%	0.000%	4.125%	GNMA	770704	36176NAD3	16-Jun-2011	15-May-2041	329	364	25,538
Program		3.625%	0.000%	4.125%	GNMA	770705	36176NAE1	16-Jun-2011	15-May-2041	329	364	137,759
Program		3.625%	0.000%	4.125%	GNMA	770775	36176NCL3	28-Jun-2011	15-Jun-2041	330	365	69,587
Program		3.625%	0.000%	4.125%	GNMA	770865	36176NFE6	29-Jun-2011	15-May-2041	329	364	63,886
Program		3.625%	0.000%	4.125%	GNMA	770875	36176NFO9	28-Jun-2011	15-Jun-2041	330	365	22,728
Program		3.625%	3.625%	4.125%	GNMA	770930	36176NHF1	18-Jul-2011	15-May-2041	329	363	45,578
Program		3.750%	0.000%	4.250%	GNMA	762951	36176DL84	30-Mar-2011	15-Mar-2041	327	365	28,760
Program		3.750%	0.000%	4.250%	GNMA	763062	36176DQP1	28-Apr-2011	15-Mar-2041	327	364	93,231
Program		3.750%	0.000%	4.250%	GNMA	763171	36176DT45	5-May-2011	15-Apr-2041	328	365	130,848
Program		3.750%	0.000%	4.250%	GNMA	763214	36176DVF7	17-May-2011	15-Apr-2041	328	364	142,115
Program		3.750%	0.000%	4.250%	GNMA	763288	36176DXR9	26-May-2011	15-May-2041	329	365	391,380
Program		3.750%	0.000%	4.250%	GNMA	763369	36176D2A0	26-May-2011	15-May-2041	329	365	226,523
Program		3.750%	0.000%	4.250%	GNMA	770691	36176M7C1	7-Jun-2011	15-May-2041	329	365	44,461
Program		3.750%	0.000%	4.250%	GNMA	770694	36176M7F4	7-Jun-2011	15-May-2041	329	365	206,197
Program		3.750%	0.000%	4.250%	GNMA	770702	36176NAB7	16-Jun-2011	15-Apr-2041	328	363	25,876
Program		3.750%	0.000%	4.250%	GNMA	770706	36176NAF8	16-Jun-2011	15-May-2041	329	364	132,595
Program		3.750%	0.000%	4.250%	GNMA	770779	36176NCQ2	28-Jun-2011	15-May-2041	329	364	175,229
Program		3.750%	0.000%	4.250%	GNMA	770864	36176NFD8	29-Jun-2011	15-Jun-2041	330	365	64,195
Program		3.750%	0.000%	4.250%	GNMA	770872	36176NFM8	28-Jun-2011	15-May-2041	329	364	19,327
Program		3.750%	0.000%	4.250%	GNMA	770927	36176NH8C	18-Jul-2011	15-Jun-2041	330	364	53,871
Program		3.875%	0.000%	4.375%	GNMA	763289	36176DXS7	26-May-2011	15-May-2041	329	365	116,825
Program		3.875%	0.000%	4.375%	GNMA	763370	36176D2B8	26-May-2011	15-May-2041	329	365	93,835
Program		3.875%	0.000%	4.375%	GNMA	770693	36176M7E7	7-Jun-2011	15-May-2041	329	365	17,672
Program		3.875%	0.000%	4.375%	GNMA	770696	36176M7H0	7-Jun-2011	15-May-2041	329	365	102,063
Program		3.875%	0.000%	4.375%	GNMA	770707	36176NAG6	16-Jun-2011	15-May-2041	329	364	131,400
Program		3.875%	0.000%	4.375%	GNMA	770776	36176NCM1	28-Jun-2011	15-Jun-2041	330	365	110,986
Program		3.875%	0.000%	4.375%	GNMA	770867	36176NFG1	29-Jun-2011	15-Jun-2041	330	365	75,731
Program		3.875%	0.000%	4.375%	GNMA	770874	36176NFP1	28-Jun-2011	15-May-2041	329	364	21,486
Program		3.875%	3.875%	4.375%	GNMA	770928	36176NHD6	18-Jul-2011	15-Jun-2041	330	364	67,320
Program		4.000%	0.000%	4.500%	GNMA	763371	36176D2C6	26-May-2011	15-May-2041	329	365	60,937
Program		4.000%	0.000%	4.500%	GNMA	770697	36176M7J6	7-Jun-2011	15-May-2041	329	365	50,412
Program		4.000%	0.000%	4.500%	GNMA	770778	36176NCP4	28-Jun-2011	15-May-2041	329	364	71,987
Program		4.000%	0.000%	4.500%	GNMA	770825	36176ND65	28-Jun-2011	15-May-2041	329	364	18,327
Program		4.000%	0.000%	4.500%	GNMA	770863	36176NFC0	29-Jun-2011	15-Jun-2041	330	365	121,673
Program		4.000%	0.000%	4.500%	GNMA	770873	36176NFN6	28-Jun-2011	15-Jun-2041	330	365	17,330
Program		4.000%	4.000%	4.500%	GNMA	770929	36176NHE4	18-Jul-2011	15-Jun-2041	330	364	23,052
Program		4.125%	0.000%	4.625%	GNMA	770698	36176M7K3	7-Jun-2011	15-May-2041	329	365	53,147
Program		4.125%	0.000%	4.625%	GNMA	770777	36176NCN9	28-Jun-2011	15-Jun-2041	330	365	53,419
Program		4.125%	4.125%	4.625%	GNMA	770868	36176NFH9	29-Jun-2011	15-Jun-2041	330	365	25,278
Program		4.125%	0.000%	4.625%	GNMA	770876	36176NFR7	28-Jun-2011	15-Jun-2041	330	365	10,206
Program		4.125%	4.125%	4.625%	GNMA	770933	36176NHJ3	18-Jul-2011	15-Jun-2041	330	364	17,077
Program		4.125%	4.125%	4.625%	GNMA	770936	36176NHM6	18-Jul-2011	15-Jun-2041	330	364	24,510
Program		6.030%	6.030%	6.375%	FNMA	953983	31413SJ47	1-Nov-2007	1-Nov-2042	346	426	1,240,291
Program		6.030%	6.030%	6.375%	FNMA	954008	31413SKV5	1-Dec-2007	1-Nov-2042	346	425	390,347
Program		6.030%	6.030%	6.375%	FNMA	954097	31413SNNO	1-Dec-2007	1-Dec-2042	347	426	709,034
Program		6.030%	6.030%	6.375%	FNMA	954171	31413SQY3	1-Dec-2007	1-Dec-2042	347	426	992,386
Program		6.030%	6.030%	6.375%	FNMA	954263	31413STU8	1-Dec-2007	1-Dec-2042	347	426	400,805
Program		6.030%	6.030%	6.375%	FNMA	954327	31413SVU5	1-Jan-2008	1-Dec-2042	347	425	533,441
Program		6.030%	6.030%	6.375%	FNMA	954425	31413SYW8	1-Jan-2008	1-Dec-2042	347	425	851,581
Program		6.030%	6.030%	6.375%	FNMA	954428	31413SYZ1	1-Jan-2008	1-Dec-2042	347	425	128,134
Program		6.030%	6.030%	6.375%	FNMA	954442	31413SZF4	1-Jan-2008	1-Jan-2043	348	426	533,587
Program		6.030%	6.030%	6.375%	FNMA	954555	31413S5Q3	1-Jan-2008	1-Jan-2043	348	426	213,356
Program		6.030%	6.030%	6.375%	FNMA	954577	31413S6N9	1-Jan-2008	1-Jan-2043	348	426	1,474,545
Program		6.280%	6.280%	6.625%	FNMA	953984	31413SJ54	1-Nov-2007	1-Nov-2042	346	426	863,903
Program		6.280%	6.280%	6.625%	FNMA	954098	31413SNP5	1-Dec-2007	1-Oct-2042	345	424	400,661
Program		6.280%	6.280%	6.625%	FNMA	954329	31413SVV1	1-Jan-2008	1-Dec-2042	347	425	273,998
Program		6.280%	6.280%	6.625%	FNMA	954426	31413SYX6	1-Jan-2008	1-Jan-2043	348	426	183,378
Program		6.405%	6.405%	6.750%	FNMA	953985	31413SJ62	1-Nov-2007	1-Nov-2042	346	426	330,577
Program		6.405%	6.405%	6.75								

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Series Name	Type of Funds	Pass-thru Rate	Yield to Series	Mortgage Rate	Type of Securities	Pool #	CUSIP #	Settlement Date	Maturity Date	Remaining Term	MBS Term	Outstanding Principal Amount of Mortgage Backed Securities at December 31, 2013	
Home Mortgage Revenue Bonds (HMRB):	Program	6.405%	6.405%	6.750%	FNMA	954427	31413SYY4	1-Jan-2008	1-Oct-2042	345	423	147,545	
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969257	31414LJA7	1-Feb-2008	1-Mar-2038	290	366	1,566,888	
												26,251,176	
HMRB 2008 Series DEF	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	349	426	35,408	
	Program	5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	349	426	5,448	
	Program	5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	349	426	8,207	
	Program	6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	349	426	105,890	
	Program	6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	348	425	6,953	
	Program	6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	349	426	4,141	
	Program	6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	345	422	2,615	
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872219	31409H7L2	1-Nov-2002	20-Jul-2032	223	362	99,597	
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872212	31409JAM2	1-Jul-2007	1-Aug-2037	283	366	131,761	
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872216	31409JAR1	1-Jul-2007	1-Jul-2037	282	365	34,109	
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872225	31409JA26	1-Jul-2007	1-Aug-2037	283	366	119,459	
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	872222	31409JAX8	1-Jul-2007	1-Jul-2037	282	365	116,573	
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	872226	31409JA34	1-Jul-2007	1-Aug-2037	283	366	62,619	
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949147	31413LG0	1-Aug-2007	1-Aug-2037	283	365	88,659	
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969257	31414LJA7	1-Jul-2007	1-Aug-2037	283	366	141,399	
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969259	31414LJC3	1-Aug-2007	1-Aug-2037	283	365	485,404	
	Bond Reserve	5.250%	5.250%	5.750%	GNMA	600916	36200GSD9	1-Sep-2001	15-May-2030	197	349	117,265	
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	600917	36200GSE7	1-May-1999	20-Jul-2028	175	356	35,557	
	Bond Reserve	5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	28-May-2008	1-Mar-2043	350	423	128,964	
	Bond Reserve	6.000%	6.000%	6.500%	GNMA	507843	36211BEQ3	1-Apr-1999	15-Jul-2028	175	357	13,632	
	Bond Reserve	6.250%	6.250%	6.750%	GNMA	571158	36200SQK9	1-Sep-2001	15-Jul-2031	211	364	42,016	
	Bond Reserve	6.500%	6.500%	7.000%	GNMA	571160	36200SQM5	1-Sep-2001	15-May-2030	197	349	12,064	
	Bond Reserve	6.500%	6.500%	7.000%	GNMA	600930	36200GST4	1-Nov-2002	20-Jul-2032	223	362	27,549	
												1,825,288	
HMRB 2008 Series GHI	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	349	426	174,755	
	Program	5.905%	5.905%	6.250%	FNMA	961887	31414CCY2	1-Feb-2008	1-Jan-2043	348	425	471,172	
	Program	6.030%	6.030%	6.375%	FNMA	954263	31413STU8	1-Dec-2007	1-Dec-2042	347	426	1,597	
	Program	6.030%	6.030%	6.375%	FNMA	961888	31414CCZ9	1-Feb-2008	1-Jan-2043	348	425	324,430	
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969259	31414LJC3	1-Jun-2008	1-Mar-2038	290	362	1,017,835	
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969260	31414LJD1	1-Jun-2008	1-Apr-2038	291	363	1,109,395	
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969266	31414LJK5	1-Jun-2008	1-May-2038	292	364	1,303,050	
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	969270	31414LJP4	1-Jun-2008	1-Jun-2038	293	365	1,116,012	
	Bond Reserve	5.655%	5.655%	6.000%	FNMA	962921	31414DG67	1-Apr-2008	1-Mar-2043	350	425	147,666	
													5,665,912
	HMRB 2008 Series JK	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	349	426	998,042
Program		5.905%	5.905%	6.250%	FNMA	961970	31414CFK9	1-Feb-2008	1-Feb-2043	349	426	153,651	
Program		5.905%	5.905%	6.250%	FNMA	962031	31414CHG6	1-Feb-2008	1-Feb-2043	349	426	231,489	
Program		6.030%	6.030%	6.375%	FNMA	960866	31414A6B3	1-Feb-2008	1-Feb-2043	349	426	2,986,705	
Program		6.030%	6.030%	6.375%	FNMA	960867	31414A6C1	1-Feb-2008	1-Jan-2043	348	425	195,884	
Program		6.030%	6.030%	6.375%	FNMA	960898	31414A7K2	1-Feb-2008	1-Feb-2043	349	426	116,594	
Program		6.280%	6.280%	6.625%	FNMA	960865	31414A6A5	1-Feb-2008	1-Oct-2042	345	422	73,780	
Bond Reserve		3.500%	3.500%	4.000%	FNMA	969270	31414LJP4	1-Jun-2008	1-Mar-2038	290	362	324,866	
Bond Reserve		5.905%	5.905%	6.250%	FNMA	960979	31414BCQ1	1-Jun-2008	1-Apr-2038	291	363	207,436	
Bond Reserve		5.905%	5.905%	6.250%	FNMA	962318	31414CSF6	1-Jun-2008	1-Jun-2038	293	365	504,130	
													5,792,578
HMRB 2008 Series LM	Program	5.905%	5.905%	6.250%	FNMA	960864	31414A5Z1	1-Feb-2008	1-Feb-2043	349	426	347,873	
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	872201	31409JAA8	1-Feb-2007	1-Feb-2037	277	365	121,132	
												469,005	
HMRB General	Bond Reserve	2.500%	2.500%	3.000%	FNMA	949153	31413L5N5	1-Sep-2007	1-Sep-2037	284	365	466,276	
	Bond Reserve	2.500%	2.500%	3.000%	FNMA	949155	31413L5Q8	1-Feb-2008	1-Sep-2037	284	360	148,195	
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	872221	31409JAW0	1-Jun-2007	1-Jun-2037	281	365	362,993	
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949150	31413L5K1	1-Aug-2007	1-Sep-2037	284	366	1,076,263	
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949154	31413L5P0	1-Sep-2007	1-Sep-2037	284	365	440,221	
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949156	31413L5R6	1-Feb-2008	1-Oct-2037	285	361	638,280	
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949159	31413L5U9	1-Feb-2008	1-Oct-2037	285	361	710,733	
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	949160	31413L5V7	1-Feb-2008	1-Nov-2037	286	362	733,874	
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	987165	31415RTW4	1-Sep-2008	1-Oct-2038	297	366	1,911,484	
	Bond Reserve	5.500%	5.500%	6.000%	FNMA	450001	31380T3J8	1-Nov-1998	1-Aug-2028	175	362	81,442	
	Bond Reserve	5.500%	5.500%	6.000%	GNMA	507840	36211BEM2	1-Apr-1999	15-Feb-2029	182	364	96,480	
	Bond Reserve	5.500%	5.500%	6.000%	GNMA	508206	36211BR30	30-Apr-1998	20-Feb-2029	182	375	75,822	
	Bond Reserve	5.750%	5.750%	6.250%	FNMA	450002	31380T3K5	1-Nov-1998	1-Jun-2028	173	360	408,482	
	Bond Reserve	5.750%	5.750%	6.250%	FNMA	450003	31380T3L3	1-Nov-1998	1-Aug-2028	175	362	48,661	
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	513207	36211HDL2	1-Jul-1999	20-Feb-2029	182	361	66,699	
	Bond Reserve	6.250%	6.250%	6.750%	GNMA	600921	36200GSJ6	1-Nov-2002	20-Aug-2032	224	363	61,503	
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	507853	36211BEJ26	1-Apr-1999	15-Feb-2029	182	364	185,547	
	Bond Reserve	5.750%	5.750%	6.250%	GNMA	508096	36211BNM2	1-Apr-1999	20-Feb-2029	182	364	191,055	
	Bond Reserve	6.000%	6.000%	6.500%	GNMA	571156	36200SQH6	1-Sep-2001	15-May-2031	209	362	219,926	
	Bond Reserve	3.500%	3.500%	4.000%	FNMA	872222	31409JAX8	1-Jul-2007	1-Jul-2037	282	365	171,488	
	Bond Reserve	6.500%	6.500%	7.000%	GNMA	600930	36200GST4	1-Nov-2002	20-Jun-2032	222	361	40,110	
													8,127,534
	HMRB Total:												<u>\$ 84,590,008</u>